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Appell Hypergeometric Function $F_2(a, b, b'; c, c'; x, y)$ and the Blowing Up Space of P^2

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§1. Introduction. Appell's function $F_2(a, b, b'; c, c'; x, y)$ is a solution of the system of differential equations

$$\begin{aligned} [x(1-x)\partial_x^2 - xy\partial_x\partial_y + (c-(a+b+1)x)\partial_x - by\partial_y - abu]u &= 0 \\ [y(1-y)\partial_y^2 - xy\partial_x\partial_y + (c'-(a+b'+1)y)\partial_y - b'x\partial_x - ab'u]u &= 0. \end{aligned}$$

Let P^2 be the 2-dim. projective space and let $\xi = (\xi_1 : \xi_2 : \xi_3)$ be its homogeneous coordinate. Putting $(x, y) = (1 - \xi_2/\xi_1, \xi_3/\xi_1)$, we may regard the system of differential equations above as that on P^2 . Then it has singularities along the set

$$S = \{\xi \in P^2; \xi_1 \xi_2 \xi_3 (\xi_2 - \xi_3)(\xi_3 - \xi_1)(\xi_1 - \xi_2) = 0\}$$

which consists of six lines. Let Z be the blowing up of P^2 at four points $(1:0:0)$, $(0:1:0)$, $(0:0:1)$, $(1:1:1)$ where three of lines of S intersect. Let π be the natural projection of Z to P^2 and put $\tilde{S} = \pi^{-1}S$. Then \tilde{S} consists of ten lines and each intersecting point of some of ten lines is a normal crossing point. The purpose of this talk is to study the structure of the pull back of the system in question on the space Z .

§2. The blowing up space of P^2 . We begin with constructing the space

Z concretely. (For the details, see [S1].) A model of Z is defined by

$$((\xi, \eta, \zeta) \in P^2 \times P^2 \times P^2; \xi_1 \eta_1 = \xi_2 \eta_2 = \xi_3 \eta_3, \xi_1 \zeta_1 + \xi_2 \zeta_2 + \xi_3 \zeta_3 = 0, \xi_1 + \xi_2 + \xi_3 = 0)$$

and $\pi(\xi, \eta, \zeta) = \xi$ is the projection of Z to P^2 . Moreover we define lines $L(ij)$ ($1 \leq i < j \leq 5$) of Z by

$$\begin{aligned} L(12) : \xi_1 = \xi_2 = \xi_3, \eta_1 = \eta_2 = \eta_3 / L(13) : \xi_2 = \xi_3 = \eta_1 = 0 / \\ L(14) : \xi_3 = \xi_1 = \eta_2 = 0 / L(15) : \xi_1 = \xi_2 = \eta_3 = 0 / L(23) : \xi_1 = \eta_2 = \eta_3 = 0 / \\ L(24) : \xi_2 = \eta_3 = \eta_1 = 0 / L(25) : \xi_3 = \eta_1 = \eta_2 = 0 / L(34) : \xi_1 = \xi_2, \eta_1 = \eta_2 / \\ L(35) : \xi_3 = \xi_1, \eta_3 = \eta_1 / L(45) : \xi_1 = \xi_2, \eta_1 = \eta_2. \end{aligned}$$

Then \tilde{S} is the union of the lines defined above. It is clear from the definition that $L(ij)$ and $L(i'j')$ intersect if and only if i, j, i', j' are mutually different. In particular, if $\{i_1, i_2, i_3, i_4, i_5\} = \{1, 2, 3, 4, 5\}$, the lines intersecting with $L(i_1 i_2)$ are $L(i_3 i_4), L(i_3 i_5), L(i_4 i_5)$ and their intersection is normal crossing. In the sequel, we denote by $[ij][i'j']$ the intersecting point of two lines $L(ij)$ and $L(i'j')$ if they intersect. There are 15 normal crossing points of the set \tilde{S} . (See PICTURE 1)

We now briefly review the action of G_5 on Z . The symmetric group G_5 on five letters is generated by permutations $s_j = (j, j+1)$ ($j=1, 2, 3, 4$). As is known, P^2 admits a birational action of G_5 in the following manner:

$$\begin{aligned} s_1 : (\xi_1 : \xi_2 : \xi_3) &\rightarrow (\xi_1^{-1} : \xi_2^{-1} : \xi_3^{-1}), \\ s_2 : (\xi_1 : \xi_2 : \xi_3) &\rightarrow (\xi_1 : \xi_1 - \xi_2 : \xi_1 - \xi_3), \\ s_3 : (\xi_1 : \xi_2 : \xi_3) &\rightarrow (\xi_2 : \xi_1 : \xi_3), \\ s_4 : (\xi_1 : \xi_2 : \xi_3) &\rightarrow (\xi_1 : \xi_3 : \xi_2). \end{aligned}$$

Then, there is a holomorphic action \tilde{g}_j ($j = 1, 2, 3, 4$) on Z so that $\pi \cdot \tilde{g}_j = g_j \cdot \pi$ and this induces an G_5 -action on Z . This action preserves the set \tilde{S} invariant so that it induces the permutation of the ten lines. Because of the naming of the ten lines, we find that if $g \in G_5$ permute i, j ($1 \leq i, j \leq 5$) to i', j' respectively, then g maps $L(ij)$ to $L(i'j')$. In particular, the G_5 -action on ten lines is transitive. Moreover, the G_5 -action on the 15 normal crossing points are also transitive.

§3. The idea of the study. Under the identification $(x, y) = (1 - \xi_2/\xi_1, \xi_3/\xi_1)$ given in §1, the system in question is defined in a neighbourhood of the point $P = [25][34]$ of the space Z . Modifying differential equations slightly, we introduce the system

$$\begin{aligned} [b_x(b_x + c - 1) - x(b_x + b_y + a)(b_x + b)]u &= 0, \\ [b_y(b_y + c' - 1) - y(b_x + b_y + a)(b_y + b')]u &= 0, \end{aligned}$$

which we denote by $M(\Sigma)$ ($\Sigma = (a, b, b'; c, c')$) in the sequel. Here $b_x = x\partial_x$, $b_y = y\partial_y$. Needless to say, the system $M(\Sigma)$ is defined in a neighbourhood of the point P . Therefore, what we have to do first is to extend the system $M(\Sigma)$ on the whole space Z . To accomplish this program, it is sufficient to write down the system near each of 15 normal crossing points of \tilde{S} . To explain next purpose, we need some preparation. Let P_0 be one of 15 points in question and let (x_0, y_0) be a local coordinate at P_0 such that $(x_0, y_0) = (0, 0)$ is P_0 and that $x_0 = 0$, $y_0 = 0$ are local defining equations of two lines of \tilde{S} . Moreover, let $R_j u = 0$ ($j = 1, 2, 3, \dots$) be the system of differential equations defined in a neighbourhood of P_0 which is

the analytic continuation of $M(\Sigma)$. Then it follows from the definition that there are holomorphic functions $f_j(x_0, y_0)$ near P_0 with the condition $f_j(0,0)=1$ and pairs of numbers (α_j, β_j) such that $\tilde{f}_j(x_0, y_0) = x_0^{\alpha_j} y_0^{\beta_j} f_j(x_0, y_0)$ ($j=1,2,3,4$) form linearly independent solutions to $R_k u = 0$ ($k=1,2,3,\dots$). It is important to determine the pairs (α_j, β_j) which are called *exponents* at P_0 . Moreover, the restriction of the function $f_j(x_0, y_0)$ to each of the lines $x_0 = 0$, $y_0 = 0$ satisfies a certain ordinary differential equation which is called *the induced differential equation*. The next purpose is then to determine the exponents and the induced equations. The third purpose is to clarify the relationship among Appell's functions F_2 , F_3 and Horn's function H_2 .

§4. The isotropy group of the point P . In the sequel, we assume that the parameters a, b, b', c, c' are "generic" so that the arguments below go well.

Let H be the isotropy subgroup of G_5 at the point P . Then H is generated by g_3 and $g_2 g_4$. In particular, $H \simeq \mathbb{Z}^2 \times \mathbb{Z}^4$. Writing down the actions of $g_3, g_2 g_4$ with respect to the local coordinate (x, y) , we find that $g_3: (x, y) \rightarrow (x/(x-1), y/(1-x))$, $g_2 g_4: (x, y) \rightarrow (y, x)$. Corresponding to the H -action, solutions to $M(\Sigma)$ are transformed to other solutions. Then we obtain well-known Kummer type formulas for $F_2(a, b, b'; c, c'; x, y)$ (cf. [AK]):

$$\begin{aligned} F_2(a, b, b'; c, c'; x, y) &= (1-x)^{-a} F_2(a, c-b, b'; c, c'; x/(x-1), y/(1-x)) \\ &= (1-x)^{-a} F_2(a, b, c'-b'; c, c'; x/(1-y), y/(y-1)) \\ &= (1-x-y)^{-a} F_2(a, c-b, c'-b'; c, c'; x/(x+y-1), y/(x+y-1)) \end{aligned}$$

Also H acts on the space of parameters as follows: $g_3: b \leftrightarrow c-b$, $g_2g_4: b \leftrightarrow b'$, $c \leftrightarrow c'$. This means that the system $M(\Sigma)$ admits an H -action.

§5. Analytic continuation of $M(\Sigma)$ near the points A, B . We concentrate our attention to the two points $A = [13][25]$, $B = [13][24]$ on $L(13)$. It follows from the definition that among 15 points, 12 points except $P, Q = [45][23]$, $R = [24][35]$ are transformed to A or B by the H -action. We are going to write down analytic continuations of the system $M(\Sigma)$ near points A, B .

(I) The system near the point A .

We take $(x_A, y_A) = (\xi_2/\xi_1, \xi_3/\xi_2)$ as a local coordinate at A . From the definition, $x = 1-x_A$, $y = x_A y_A$ and $x_A = 0$, $y_A = 0$ are local defining equations of lines $L(13)$, $L(25)$, respectively. We introduce a system of differential equations $M_A(\Sigma)$ on the (x_A, y_A) -space by

$$\begin{aligned} &[(b_{x_A} - b_{y_A})(b_{x_A} + a + b - c) - x_A(b_{x_A} + a)(b_{x_A} - b_{y_A} + b)]u = 0, \\ &[b_{y_A}(b_{y_A} + c' - 1) - y_A(b_{x_A} - b_{y_A})(b_{y_A} + b')] - x_A y_A(b_{x_A} + a)(b_{y_A} + b')]u = 0. \end{aligned}$$

which is same as $M(\Sigma)$ by the coordinate transformation

$(x, y) \rightarrow (x_A, y_A)$ on an open dense subset the (x_A, y_A) -space where the Jacobian is non-singular. There are fundamental solutions of $M_A(\Sigma)$ of the forms: $f_{A,1}(x_A, y_A)$, $x_A^{c-a-b} f_{A,2}(x_A, y_A)$, $x_A^{1-c'} y_A^{1-c'} f_{A,3}(x_A, y_A)$, $x_A^{c-a-b} y_A^{1-c'} f_{A,4}(x_A, y_A)$, such that each $f_{A,j}(x_A, y_A)$ is holomorphic near the point A and that $f_{A,j}(0,0) = 1$. By computing the induced equations, or by direct computation, we obtain the concrete forms of

restrictions of $f_{A,j}(x_A, y_A)$ to the lines $L(13)$ ($x_A = 0$), $L(25)$ ($y_A = 0$):

$$\begin{aligned} f_{A,1}(x, 0) &= {}_2F_1(a, b; a+b-c+1; x), \\ f_{A,2}(x, 0) &= {}_2F_1(c-a, c-b; c-a-b+1; x), \\ f_{A,3}(x, 0) &= {}_2F_1(a-c'+1, b; a+b-c-c'+2; x), \\ f_{A,4}(x, 0) &= {}_2F_1(c+c'-a+1, c-b; c+c'-a-b; x), \\ f_{A,1}(0, y) &= 1, \quad f_{A,2}(0, y) = {}_2F_1(a+b-c, b'; c'; y), \\ f_{A,3}(0, y) &= 1, \quad f_{A,4}(0, y) = {}_2F_1(b'-c'+1, a+b-c-c'+1; 2-c'; y). \end{aligned}$$

The system $M_A(\Sigma)$ seems unfamiliar but by changing coordinate systems, we find that $M(\Sigma)$ is reduced to a system contained in Horn's list. In fact, the following hold:

$$\begin{aligned} f_{A,2}(x_A, y_A) &= (1-x_A)^{b-c} H_2(a+b-c, b', c-b, 1-b, c'; y_A, x_A/(1-x_A)), \\ f_{A,4}(x_A, y_A) &= (1-x_A)^{b-c} H_2(a+b-c-c'+1, b'-c'+1, c-b, 1-b, 2-c'; y_A, x_A/(1-x_A)), \end{aligned}$$

where $H_2(a, b, c, d, e; x, y)$ is one of Horn's functions (cf. [EMOT, p.224]). Since the element $g_4 g_3 g_2 g_3 g_4 = (2 \ 5)$ (permutation of 2, 5) is contained in H and fixes the point $A = [13][25]$, we obtain a Kummer type formula for the function H_2 :

$$\begin{aligned} &H_2(a+b-c, c'-b', c-b, 1-b, c'; y_A/(y_A-1), x_A(1-y_A)/(1-x_A)) \\ &= (1-y_A)^{a+b-c} H_2(a+b-c, b', c-b, 1-b, c'; y_A, x_A/(1-x_A)). \end{aligned}$$

(II) *The system near the point B.*

We take $(x_B, y_B) = (\xi_3/\xi_1, \xi_2/\xi_3)$ as a local coordinate at B. From the definition, $x_B = x_A y_A$, $y_B = 1/y_A$ and $x_B = 0$, $y_B = 0$ are

local defining equations of lines $L(13)$, $L(24)$, respectively. We introduce a system of differential equations $M_B(\Sigma)$ on the (x_B, y_B) -space by

$$\begin{aligned} [b_{y_B}(b_{x_B} + a + b - c) - x_B y_B(b_{x_B} + a)(b_{y_B} + b)]u &= 0, \\ [b_{y_B}(b_{x_B} - b_{y_B} + b') + y_B(b_{x_B} - b_{y_B})(b_{x_B} - b_{y_B} + c' - 1) \\ &\quad - x_B y_B(b_{x_B} + a)(b_{x_B} - b_{y_B} + b')]u = 0, \\ [(b_{x_B} + a + b - c)(b_{x_B} - b_{y_B})(b_{x_B} - b_{y_B} + c' - 1) \\ &\quad - x_B(b_{x_B} + a)(b_{x_B} - b_{y_B} + b')(b_{x_B} - b_{y_B} + a - c + 1)]u = 0 \end{aligned}$$

which is same as $M_A(\Sigma)$ by the coordinate transformation $(x_A, y_A) \rightarrow (x_B, y_B)$ on an open dense subset of the (x_B, y_B) -space where the Jacobian is non-singular. We note that the third differential equation above follows from the former two when $y_B \neq 0$. As fundamental solutions of $M_B(\Sigma)$, we take the following ones: $f_{B,1}(x_B, y_B)$, $x_B^{c-a-b} f_{B,2}(x_B, y_B)$, $x_B^{1-c'} f_{B,3}(x_B, y_B)$, $x_B^{c-a-b} y_B^{b'+c-a-b} f_{B,4}(x_B, y_B)$, where each $f_{B,j}(x_B, y_B)$ is holomorphic near B and $f_{B,j}(0,0) = 1$. By computing the induced equations, we find that

$$\begin{aligned} f_{B,1}(x, 0) &= {}_3F_2(a, b', a - c + 1; a + b - c + 1, c'; x), \\ f_{B,2}(x, 0) &= {}_3F_2(c - b, 1 - b, b' + c - a - b; c - a - b + 1, c + c' - a - b; x), \\ f_{B,3}(x, 0) &= {}_3F_2(a - c' + 1, b' - c' + 1, a - c - c' + 2; a + b - c - c' + 2, 2 - c'; x), \\ f_{B,4}(x, 0) &= 1, \\ f_{B,1}(0, y) &= 1, \quad f_{B,2}(0, y) = {}_2F_1(a - b, a + b - c - c' + 1; a + b - b' - c + 1; y), \\ f_{B,3}(0, y) &= 1, \quad f_{B,4}(0, y) = {}_2F_1(b', b' - c' + 1; b' + c - a - b + 1; y). \end{aligned}$$

The system $M_B(\Sigma)$ seems unfamiliar but by taking another coordinate system, we find that $M_B(\Sigma)$ is reduced to a system for Appell's function F_3 , that is, the following hold:

$$f_{B,4}(x_B, y_B) = (1 - x_B y_B)^{b-c} F_3(b, c-b; b'-c'+1, 1-b; b'+c-a-b+1; y_B, x_B y_B / (x_B y_B - 1)).$$

It is clear from the expression above that $f_{B,4}(x_B, y_B)$ is constant on the line $L(24): y_B = 0$.

§6. The structure of the system on Z . In the previous section, we defined systems near points A, B . Moreover, under the H -action, any of 12 normal crossing points of \tilde{S} except P, Q, R is transformed to A or B . Therefore, we can define a system near such a point. In this way, we can construct a system $\tilde{M}(\Sigma)$ on the space Z which is an analytic continuation of the system $M(\Sigma)$.

It is possible to compute the exponents at each of the 15 points. The result is summarized in TABLE I.

Note on TABLE I. Let P_0 be the intersecting point of two lines $L(ij), L(i'j')$. We take a local coordinate (x_0, y_0) near P_0 with the conditions (1) $P_0 = (0, 0)$, (2) $L(ij) = \{x_0 = 0\}$, $L(i'j') = \{y_0 = 0\}$. Then there are four linearly independent solutions to $\tilde{M}(\Sigma)$ of the form $x_0^{\alpha_j} y_0^{\beta_j} h_j(x_0, y_0)$ ($j = 1, 2, 3, 4$) such that each $h_j(x_0, y_0)$ is holomorphic in a neighbourhood of $(x_0, y_0) = (0, 0)$ and that $h_j(0, 0) = 1$. In TABLE I, the point in question is written by $[ij][i'j']$ and the pairs (α_j, β_j) ($j = 1, 2, 3, 4$) are written in the right hand side of the same line.

TABLE I

Intersecting point	Exponents
[34][25]	$(0,0), (1-c,0), (0,1-c'), (1-c,1-c')$
[13][25]	$(0,0), (c-a-b,0), (1-c',1-c'), (c-a-b,1-c')$
[13][24]	$(0,0), (c-a-b,0), (1-c',0), (c-a-b,b'+c-a-b)$
[13][45]	$(0,0), (c-a-b,0), (1-c',0), (c-a-b,c+c'-a-b-b')$
[14][25]	$(a,0), (b,0), (a-c'+1,1-c'), (b,1-c')$
[14][23]	$(a,a), (b,a), (a-c'+1,a), (b,b+b')$
[14][35]	$(a,0), (b,0), (a-c'+1,0), (b,b+c'-a-b')$
[12][34]	$(0,0), (c'-a-b',0), (1-c,1-c), (c'-a-b',1-c)$
[12][35]	$(0,0), (c'-a-b',0), (1-c,0), (c'-a-b',b+c'-a-b')$
[12][45]	$(0,0), (c'-a-b',0), (1-c,0), (c'-a-b',c+c'-a-b-b')$
[15][34]	$(a,0), (b',0), (a-c+1,1-c), (b',1-c)$
[15][23]	$(a,a), (b',a), (a-c+1,a), (b',b+b')$
[15][24]	$(a,0), (b',0), (a-c'+1,0), (b',b'+c-a-b)$
[23][45]	$(a,0), (a,0), (b+b',0), (a,c+c'-a-b-b')$
[35][24]	$(0,0), (0,0), (0,b'+c-a-b), (b+c'-a-b',0)$

The following results are consequences of the arguments in §§4,5.

(6.1) Four linearly independent solutions at $P = [25][34]$ are expressed by Appell's function F_2 .

(6.2) The four points $A = [13][25], [14][25], [12][34], [15][34]$ form an H-orbit. Let A_0 be one of the four points. Then two of the fundamental solutions at A_0 are expressed by Horn's function H_2 .

(6.3) We consider the four lines $L(24), L(35), L(23), L(45)$ which

form an H-orbit. From the definition, Q is the intersection of $L(23)$ and $L(45)$ and R is the intersection of $L(24)$ and $L(35)$.

Let L_0 be one of the four lines above. Then there is a unique solution f to the system $\tilde{M}(\Sigma)$ (up to a constant factor) defined in a neighbourhood of the line L_0 such that "the restriction" of f to the line L_0 is non-zero constant. In other word, we consider the space Z_{L_0} which is obtained from Z by blowing down along the line L_0 . Then there is a solution f' to the system on Z_{L_0} (obtained from $\tilde{M}(\Sigma)$) such that f is the pull back of f' . The solution f is expressed by Appell's function F_3 . In this sense, *Appell's function F_3 is attached to a line on Z .*

(6.4) The exponents of each of 15 normal crossing points except Q, R are multiplicity free. Now we concentrate our attention to the point R . Then there are two linearly independent holomorphic solutions at R (cf. TABLE I). It is hard to separate these two solutions. This is an obstruction to the determination of connection relations among fundamental set of solutions at 15 normal crossing points.

§7. Connection formulas. Let P_1, P_2 be normal crossing points of \tilde{S} and let $f_{P_i, j}$ ($j = 1, 2, 3, 4$) be fundamental solutions to $\tilde{M}(\Sigma)$ at P_i ($i = 1, 2$). We put $F_{P_i} = (f_{P_i, 1}, f_{P_i, 2}, f_{P_i, 3}, f_{P_i, 4})$ ($i = 1, 2$). Then there is a matrix $C_{P_1, P_2}(\Sigma)$ of order 4 depending only on Σ such that $F_{P_2} = F_{P_1} C_{P_1, P_2}(\Sigma)$. It is an interesting problem to determine these matrices $C_{P_1, P_2}(\Sigma)$ for various P_1, P_2 . This is reduced to that for the case where both P_1, P_2 lie on a same line

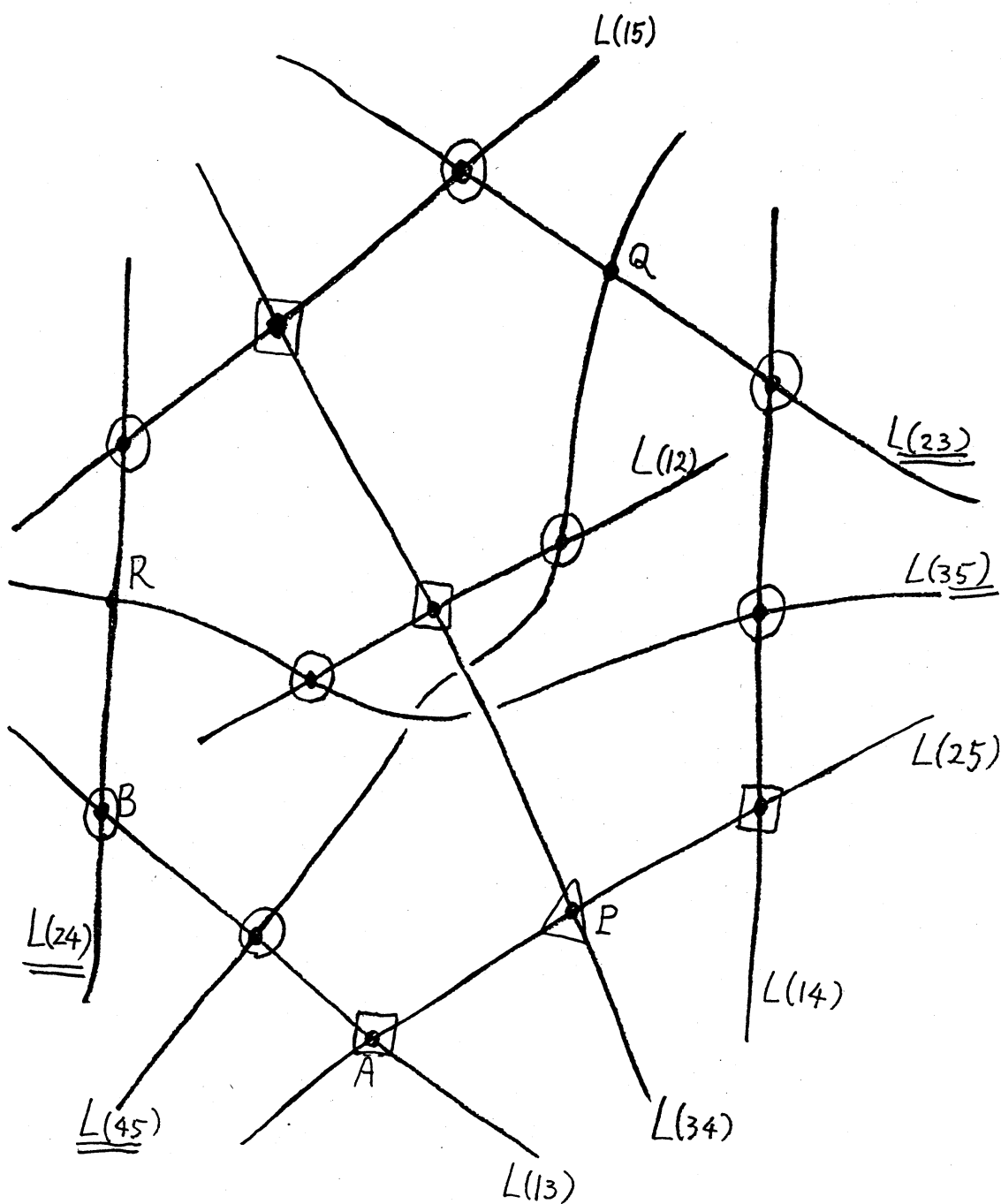
of \tilde{S} .

Now we assume that P_1, P_2 lie on a line L_0 of \tilde{S} but $P_i \neq Q, R$ ($i = 1, 2$). Then in virtue of the results of §4, we find that "the restriction" of $f_{P_i, j}$ to the line L_0 is expressed by

${}_2F_1(a, b; c; x)$ or ${}_3F_2(a_1, a_2, a_3; b_1, b_2; x)$, where P_1, P_2 correspond to the points $x = 0, \infty$ on the line L_0 , respectively. Noting this, with the help of connection formulas among fundamental solutions at $x = 0$ and those at $x = \infty$ for hypergeometric functions ${}_2F_1(a, b; c; x)$ and ${}_3F_2(a_1, a_2, a_3; b_1, b_2; x)$, we find that all the matrix coefficients of $C_{P_1, P_2}(\Sigma)$ are expressed in terms of products of Gamma functions of variable Σ .

Next we assume that P_1, P_2 lie on a line L_0 of \tilde{S} and one of P_1, P_2 equal Q or R , say $P_1 = R$. In this case, we can compute $C_{P_1, P_2}(\Sigma)$ if we can determine connection formulas among fundamental solutions of ${}_3F_2(a_1, a_2, a_3; b_1, b_2; x)$ at $x = 0$ and those at $x = 1$. But as is known, to compute the last connection formulas, we need the special value ${}_3F_2(a_1, a_2, a_3; b_1, b_2; 1)$ at $x = 1$.

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PICTURE I

$\left\{ \begin{array}{l} \Delta \dots F_2 \\ \square \dots H_2 \\ \circ \dots F_3 \end{array} \right.$ (cf. §6)

F_3 : attached to $\underline{\underline{L(ij)}}$